

AutoCert + Mass Quote User Manual

4/15/14

Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

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Please submit user experience [feedback](#) about this help system.

Getting Started

The AutoCert+ tool is an automated testing tool for validating application functionality. It provides an easy-to-use web interface for walking through CME Group certification scenarios.

To facilitate the process of connecting a customer application to CME Globex, CME Group provides a dedicated certification environment to allow customers to test their systems before they complete certification.

The AutoCert+ Mass Quote tests are used to verify that a client system can perform all Mass Quote functions.

Note: All customers should have permissions to act as customers, and one instrument should be locked so the customers cannot submit quotes for instruments in that group.

[To run and navigate AutoCert+:](#)

1. [Log into](#) the automated certification tool.
2. Review general AutoCert+ test suite [navigation](#) and [general interview](#) information.
3. Complete the [Interview](#) for this test suite.
4. Complete applicable test cases.
5. Complete the certification process from the [Post Certification](#) tab.

What's New

The list below illustrates the updates made to the AutoCert+ - Mass Quote Help system.

Date	Author	Topic	Description
4/15/14	AS		Updated links and edited to meet Help standards and consolidated all topics.
9/17/12		Getting Started	Enhanced Getting Started section.
2/22/12			Made all edits related to Mass Quote name change
6/2/11			Miscellaneous content and screen edits
9/23/11			ACP 4.0 GUI Updates
4/13/11			Original Flare draft.

Interview

The interview consists of a series of questions about your trading application. Based on your responses, certain tests are required and others are optional. You must complete the pre-certification interview before running the test cases.

To complete the interview, you must determine the types of Products (interest rate, energy, equity, FX, and/or commodity), the Mass Quote Protection Parameters (new quote fill, execution, trade quantity protection, and/or buy/sell), which Quote Cancellation functionality (instruments and/or instruments groups) your system supports, and how your system sends orders (manual, ATS, or semi-automated).

Note: When selecting a product type, if you select Interest Rate, then an interest rate dummy instrument should be assigned, and if you select Energy, and Interest Rate is not selected, an energy dummy instrument should be assigned.

Note: If your system will not support Mass Quote Protection, do not select any Mass Quote Protection Parameter options.

After answering the Interview questions, click the **Complete** button.

Current Testing Configuration

Company Name:	QA	Tester:	View Test Run
System Profile:	MassQuote_Online_Help - Automated Trading System 1.0	TestSuite:	Mass Quote
		Test Suite Status: Pre-Certification Interview: Not Complete Test Suite Status: Not Tested Mass Quote Online Help	
SenderComp:	<input style="width: 100px; height: 25px; background-color: #e0e0e0; border: 1px solid #ccc; border-radius: 5px; padding: 5px; margin-right: 10px;" type="button" value="Assign"/> UNASSIGNED		

[Interview](#) [Test Suite](#) [Test Case](#) [Post Certification](#)

What types of product will your system support?

Interest Rate
 Energy
 Equity
 FX
 Commodity

What Mass Quote Protection Parameters will your system support?

New Quote Fill
 Execution
 Trade Quantity Protection
 Buy/Sell

Which Quote Cancellation functionality will your system support?

Instruments
 Instruments Groups

How will your system send orders?

Manual
 ATS
 Semi Automated

[Complete](#)

Mass Quote Submission

The Mass Quote Submission test verifies that your system can submit a [Mass Quote](#).

Note: This procedure refers to “first”, “second”, and “third” quotes on Mass Quotes. The order of quotes is determined by looking at the first repeating group starting after the first instance of tag 295-NoQuoteEntries in the message.

Test Suite **Test Case** Post Certification

Steps of the test: Mass Quote Submission

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that the client system can submit a Mass Quote and receive and process the Acknowledgement and Fill messages.

Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 **Unlock**

Category	IP	Port
Incremental Feed A		137
Incremental Feed B	IFA_ID_37	
Snapshot	SPT_ID_37	139
Instrument Replay	IFA_ID_37	140

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. **START TEST**

Description	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 3 quotes from the same instrument group, each having a quantity greater than 10. A partial fill, complete fill, and trade cancellation will be simulated from this Mass Quote	●
2 Receive and process Quote Acknowledgement message	●
3 Receive and process Execution Report - Fill Notice message	●
4 Receive and process Execution Report - Fill Notice message	●
5 Receive and Process Execution Report - Trade Cancellation message	●
6 Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group. A market close will be simulated so an Acknowledgement Reject message will be returned from this Mass Quote	●
7 Receive and Process Quote Acknowledgement - Reject message	●
8 Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group, each having a quantity greater than 10. The system will change the price of one quote to simulate a rejected quote	●
9 Receive and Process Quote Acknowledgement message	●
10 Receive and Process Execution Report - Fill message	●

Key: ● not tested ● complete ● pending ● failed

REFRESH

► **To run a Mass Quote Submission test:**

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.

Note: DO NOT select the "START TEST" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-MsgType=i\)](#) message for at least 3 quotes from the same instrument group, each having a quantity greater than 10.
4. Select "Yes" or "No" to indicate whether or not your system processed the following messages:
 - [Quote Acknowledgment \[tag 35=b, tag 297-QuoteAckStatus=0 \(Accepted\)\]](#)
 - [Execution Report – Fill Notice \[tag 35=8, tag 39-OrdStatus=1 \(Partial Fill\)\]](#) message for one of the quotes.
 - Execution Report – Fill Notice message [tag 35=8, tag 39-OrdStatus=2 (Complete Fill)] message.
 - [Execution Report - Trade Cancellation \(tag 35=8, tag 39-OrdStatus=H\)](#) message for all resting quotes.

5. Submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group.
6. Select "**Yes**" or "**No**" to indicate whether or not your system processed the Quote Acknowledgment (tag 35=b, tag 297-QuoteAckStatus=5 (Rejected), tag 300-QuoteRejectReason=2 (Exchange [Security] closed), tag 9772-NoProcessedEntries=0) message.
7. Submit a two-sided Mass Quote (35=i) message with at least 2 quotes from the same instrument group, each having a quantity greater than 10.
8. Select "**Yes**" or "**No**" to indicate whether or not your system processed the following messages:
 - Quote Acknowledgment (35=b) message.
 - Execution Report – Fill Notice [35=8] message.

Modify Quote Price and Quantity

This test verifies that your system can modify the price and quantity for quote entries.

Current Testing Configuration

Company Name:	QA	Tester:	Swadesh Kachhi
System Profile:	MassQuote_Online_Help - Automated Trading System 1.0	TestSuite:	Mass Quote
SenderComp :	PD3123	UNASSIGN	Test Suite Status:
		<div style="border: 1px solid #ccc; padding: 2px; display: inline-block;"> Pre-Certification Interview : Complete Test Suite Status: In Progress Mass Quote Online Help </div>	

Interview
Test Suite
Test Case
Post Certification

Steps of the test: Modify Quote Price and Quantity

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose	The purpose of this test is to verify that the client system can modify the price and quantity for quote entries, including zero-out cancellation, and receive and process a Trade Cancellation message		
Selected Contract:	2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 Unlock		
Category	IP	Port	
Incremental Feed A	IFA_ID_37	137	
Incremental Feed B	SPT_ID_37	139	
Snapshot	IFA_ID_37	140	
Instrument Replay			

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.

START TEST

Description		Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group	
2	Receive and process a Quote Acknowledgement message	
3	Submit a two-sided Mass Quote with one of the same quotes used in the original Mass Quote (using the same security description and quote entry ID), modifying the price and quantity of a quote	
4	Receive and process a Quote Acknowledgement message	

Key: not tested complete pending failed

REFRESH

► **To run a Modify Quote Price and Quantity test:**

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "**START TEST**" button.

Note: DO NOT select the "**START TEST**" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-**MsgType=i**\)](#) message with at least 2 quotes from the same instrument group.
4. Select "**Yes**" or "**No**" to indicate whether or not your system processed the [Quote Acknowledgment \[35=b, tag 297-**QuoteAckStatus=0 \(Accepted\)**\]](#) message.

5. Submit a two-sided Mass Quote (35=i) message with one of the same quotes used in the original Mass Quote (using the same security description (tag 107-SecurityDesc) and quote entry ID (tag 269-QuoteEntryID), modifying the price and quantity of a quote.
6. Select "**Yes**" or "**No**" to indicate whether or not your system processed the Quote Acknowledgment (35=b, 297=0) message accepting all of the instrument quotes.

Quote Cancellation (Instrument Level)

This test verifies that your system can cancel a quote for an instrument.

Current Testing Configuration

Company Name:	QA	Tester:	TestSuite-1																																														
System Profile:	MassQuote_Online_Help - Automated Trading System 1.0	TestSuite:	Mass Quote																																														
SenderComp:	UNASSIGN	Test Suite Status: Pre-Certification Interview: Complete Test Suite Status: In Progress Mass Quote Online Help																																															
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► To run a Quote Cancellation (Instrument Level) test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "**START TEST**" button.

Note: DO NOT select the "START TEST**" button once the test process is in progress.**

3. Submit a two-sided [Mass Quote \(tag 35-MsgType=i\)](#) message with at least 2 quotes from the same instrument group.
4. Select "Yes" or "No" to indicate whether or not your system processed the [Quote Acknowledgment \[35=b, 297-QuoteAckStatus=0 \(Accepted\)\]](#) message accepting all of the instrument quotes.
5. Submit a [Quote Cancel \(35=Z, 298-QuoteCancelType=1\)](#) message for two instruments.

6. Select "**Yes**" or "**No**" to indicate whether or not your system processed the [Quote Cancel Acknowledgment \(35=b\)](#) message.

Quote Cancellation (Instrument Group Level)

This test verifies that your system can cancel quotes for an instrument group level.

Company Name: **QA** Tester: **TestSuite Status**

System Profile: **MassQuote_Online_Help - Automated Trading System 1.0** TestSuite: **Mass Quote**

SenderComp: **UNASSIGN**

Test Suite Status:

Pre-Certification Interview: **Complete**
Test Suite Status: **In Progress**
[Mass Quote Online Help](#)

Interview **Test Suite** **Test Case** **Post Certification**

Steps of the test: Quote Cancellation - Instrument Group Level

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that the client system can modify the price and quantity for quote entries, including zero-out cancellation, and receive and process a Trade Cancellation message

Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 **Unlock**

Selected Second Contract: 1EJH2 C9975,1EJH2 C9975,1GEH2 C9862 - 705 **Unlock**

Category	IP	Port
Incremental Feed A	IFA_ID_37	137
Incremental Feed B	SPT_ID_37	139
Snapshot	IFA_ID_37	140
Instrument Replay		

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. **START TEST**

Description	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group	●
2 Receive and process a Quote Acknowledgement message	●
3 Submit a second two-sided Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote	●
4 Receive and process a Quote Acknowledgement message	●
5 Submit a Quote Cancel message for the instrument group used either in the first Mass Quote or second one	●
6 Receive and process a Quote Cancel Acknowledgement message	●

Key: ● not tested ● complete ● pending ● failed

REFRESH

To run a Quote Cancellation (Instrument Group Level) test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.

Note: DO NOT select the "START TEST" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-MsgType=i\)](#) message with at least 2 quotes from the same instrument group.
4. Select "Yes" or "No" to indicate whether or not your system received and processed the [Quote Acknowledgment \[35=b, 297-QuoteAckStatus=0 \(Accepted\)\]](#) message, accepting all of the instrument quotes, correctly.
5. Submit a two-sided [Mass Quote \(35=i\)](#) message with quotes from a different instrument group than what was used in the first Mass Quote.
6. Select "Yes" or "No" to indicate whether or not your system received and processed the [Quote Acknowledgment \(35=b\)](#) message.
7. Submit a [Quote Cancel \[35=Z, tag 298-QuoteCancelType=3 \(Cancel per instrument group\)\]](#) message for the instrument group used in the first Mass Quote.
8. Select "Yes" or "No" to indicate whether or not your system received and processed the [Quote Cancel Acknowledgment \(35=b\)](#) message.

Quote Cancellation (Cancel All Quotes)

This test verifies that your system can cancel all resting quotes, including an instrument/instrument group with no resting quotes.

Current Testing Configuration

Company Name:	QA	Tester:	Download Report
System Profile:	MassQuote_Online_Help - Automated Trading System 1.0		
SenderComp :	Assign	UNASSIGN	TestSuite:
	<div style="border: 1px solid #ccc; padding: 5px; margin-bottom: 5px;"> Test Suite Status: </div> <div style="border: 1px solid #ccc; padding: 5px; display: flex; justify-content: space-between;"> Pre-Certification Interview: <div style="display: flex; align-items: center;"> Complete <input checked="" type="checkbox"/> </div> In Progress </div> <div style="border: 1px solid #ccc; padding: 5px; display: flex; justify-content: space-between;"> Test Suite Status: <div style="display: flex; align-items: center;"> In Progress Mass Quote Online Help </div> </div>		

[Interview](#)
[Test Suite](#)
Test Case
[Post Certification](#)

Steps of the test: Quote Cancellation - Cancel All Quotes

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose

The purpose of this test is to verify that the client system can cancel all resting quotes and receive and process a Quote Cancel Acknowledgment, including an instrument/instrument group with no resting quotes

Selected Contract:	2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705	Unlock															
<table border="1" style="width: 100%; border-collapse: collapse; margin-top: 5px;"> <thead> <tr> <th style="width: 30%;">Category</th> <th style="width: 30%;">IP</th> <th style="width: 40%;">Port</th> </tr> </thead> <tbody> <tr> <td>Incremental Feed A</td> <td style="text-align: center;">IFA_ID_37</td> <td style="text-align: center;">137</td> </tr> <tr> <td>Incremental Feed B</td> <td style="text-align: center;">SPT_ID_37</td> <td style="text-align: center;">139</td> </tr> <tr> <td>Snapshot</td> <td style="text-align: center;">IFA_ID_37</td> <td style="text-align: center;">140</td> </tr> <tr> <td>Instrument Replay</td> <td></td> <td></td> </tr> </tbody> </table>			Category	IP	Port	Incremental Feed A	IFA_ID_37	137	Incremental Feed B	SPT_ID_37	139	Snapshot	IFA_ID_37	140	Instrument Replay		
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Description	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group	
2 Receive and process a Quote Acknowledgement message	
3 Submit a Quote Cancel All message	
4 Receive and process a Quote Cancel Acknowledgement message	

Key: not tested complete pending failed

[REFRESH](#)

► **To run a quote cancellation (cancel all quotes) test:**

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "**START TEST**" button.

Note: DO NOT select the "**START TEST**" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-**MsgType=i**\)](#) message with at least 2 quotes from the same instrument group.
4. Select "**Yes**" or "**No**" to indicate whether or not your system processed the [Quote Acknowledgment \[35=b, tag 297-**QuoteAckStatus=0 \(Accepted\)**\]](#) message.
5. Submit a [Quote Cancel \[35=Z, tag 298-**QuoteCancelType=4 \(Cancel all quotes\)**, 55=N/A\]](#) message for all resting quotes.

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6. Select "**Yes**" or "**No**" to indicate whether or not your system processed the [Quote Cancel Acknowledgment \(35=b\)](#) message.

Unsolicited Quote Cancellations

This test verifies that your system can receive and process unsolicited Quote Cancellations (disconnect, logout, and GCC-initiated).

Test Suite
Test Case
Post Certification

Steps of the test: Unsolicited Quote Cancellations

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose		
The purpose of this test is to verify that the client system can receive and process an unsolicited Quote Cancellations (disconnect, logout, and GCC initiated)		

Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705		
Unlock		
Category	IP	Port
Incremental Feed A		137
Incremental Feed B	IFA_ID_37	
Snapshot	SPT_ID_37	139
Instrument Replay	IFA_ID_37	140

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.	
START TEST	STOP TEST

Description		Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group	●
2	Receive and process Quote Acknowledgement message	●
3	A hard disconnect is simulated to prompt an unsolicited Quote Cancellation	●
4	Reconnect and logon	●
5	Upon logon send Resend Request and receive and process any resent messages	●
6	Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group	●
7	Receive and process a Quote Acknowledgement message	●
8	Submit a Logout message. Logout is performed to prompt quote cancellations	●
9	Receive and process a Logout Confirmation message	●
10	Reconnect and logon (receive and process any appropriate messages)	●
11	Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group	●
12	Receive and process a Quote Acknowledgement message	●
13	Receive and process a GCC quote cancellation is simulated to prompt an unsolicited Quote Cancellation	●

Key: ● not tested ● complete ● pending ● failed

REFRESH

► To run an Unsolicited Quote Cancellations test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "**START TEST**" button.

Note: DO NOT select the "**START TEST**" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-MsgType=i\)](#) message with at least 2 quotes from the same instrument group.

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4. Select "Yes" or "No" to indicate whether or not your system received and processed the [Quote Acknowledgment \[35=b, 297-QuoteAckStatus=0 \(Accepted\)\]](#) message accepting all of the instrument quotes.
5. A hard disconnect is simulated to prompt an unsolicited Quote Cancellation.
6. Reconnect and [logon](#).
7. Submit a [Resend Request \(35=2\)](#) message and receive and process any resent messages.
8. Submit a two-sided Mass Quote (35=i) message with at least 2 quotes from the same instrument group.
9. Select "Yes" or "No" to indicate whether or not your system received and processed a Quote Acknowledgment (35=b, 297=0) message accepting all of the instrument quotes.
10. Submit a [Logout \(35=5\)](#) message.
11. Select "Yes" or "No" to indicate whether or not your system processed the Logout (35=5) message.
12. Reconnect and [logon](#).
13. Submit a two-sided Mass Quote (35=i) message with at least 2 quotes from the same instrument group.
14. Select "Yes" or "No" to indicate whether or not your system processed the following messages:
 - Quote Acknowledgment [35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes
 - Quote Cancel Acknowledgment [35=b, 9775-UnsolicitedCancelType=D (Eliminated Group [CME Globex platform-initiated])] GCC quote cancellation message simulated to prompt an unsolicited Quote Cancellation.

Mass Quote Protection

Mass Quote Protection tests include the following:

- [Mass Quote New Quote Fill Protection](#)
- [Mass Quote Execution Protection](#)
- [Mass Quote Traded Quantity Protection](#)
- [Mass Quote Buy/Sell Protection](#)

Mass Quote New Quote Fill Protection

This test verifies that your system can submit a [Mass Quote with New Quote Fill Protection](#) and reset Mass Quote Protection after it has been triggered.

Note: This procedure refers to “first”, “second”, and “third” quotes on Mass Quotes. The order of quotes is determined by looking at the first repeating group starting after the first instance of tag 295-NoQuoteEntries in the message.

Note: This test is mandatory if you selected “New Quote Fill” in response to the [Interview](#) question, “What Mass Quote Protection Parameters will your system support?”

Interview Test Suite **Test Case** Post Certification

Steps of the test: Mass Quoter New Quote Fill Protection

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Mass Quoter Protection after it has been triggered.

Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 **Unlock**

Category	IP	Port
Incremental Feed A		137
Incremental Feed B	IFA_ID_37	
Snapshot	SPT_ID_37	139
Instrument Replay	IFA_ID_37	140

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. **START TEST**

Description		Status
1	Over an iLink connection, submit a two-sided Mass Quote with more than one quote from the same instrument group, each having a quantity greater than 100	●
2	Receive and Process Quote Acknowledgement message	●
3	Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1	●
4	Receive and process Execution Report - Fill Notice message	●
5	Receive and Process Quote Cancel Acknowledgement message	●
6	Receive and Process Quote Acknowledgement - Reject message	●
7	Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection is reset	●
8	Receive and Process Quote Acknowledgement message	●
9	Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group	●
10	Receive and Process Quote Acknowledgement message	●

Key: ● not tested ● complete ● pending ● failed

REFRESH

► **To run a Mass Quote New Quote Fill Protection test:**

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.

Note: DO NOT select the "START TEST" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-*MsgType*=i\)](#) message with more than one quote from the same instrument group, each having a quantity greater than 100.
4. Select "Yes" or "No" to indicate whether or not your system processed the [Quote Acknowledgment \[35=b, 297-*QuoteAckStatus*=0 \(Accepted\)\]](#) message accepting all of the instrument quotes.
5. Submit another two-sided Mass Quote (35=i) for a different instrument in the same instrument group used in step 1.
6. Select "Yes" or "No" to indicate whether or not your system processed the following messages:

- [Execution Report - Fill Notice](#)
- [Quote Cancel Acknowledgment \(35=b, 9775-UnsolicitedCancelType=F \[Market Maker Protection\]\)](#)
- [Quote Acknowledgment \(35=b, 297=5 \[Rejected\], 300-QuoteRejectReason=98 \[Market Maker Protection\], 58-Text=\[Market Maker Protection\], 368-QuoteEntryRejectReason= \[Market Maker Protection\]\)](#)

7. Submit a two-sided Mass Quote (35=i) message (for the same instrument used in step 3), specifying that Mass Quote Protection should be reset (9773-MMProtectionReset=Y).
8. Select "Yes" or "No" to indicate whether or not your system processed the Quote Acknowledgment [35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes.
9. Submit a two-sided Mass Quote (35=i) message (a different instrument from the same instrument group used in step 7) with more than one quote from the same instrument group.
10. Select "Yes" or "No" to indicate whether or not your system processed the Quote Acknowledgment (35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes.

Mass Quote Execution Protection

This test verifies that your system can submit a [Mass Quote with with Execution Protection](#) and reset Mass Quote Protection after it has been triggered.

Note: This procedure refers to "first", "second", and "third" quotes on Mass Quotes. The order of quotes is determined by looking at the first repeating group starting after the first instance of tag 295-NoQuoteEntries in the message.

Note: This test is mandatory if you selected "Execution" in response to the [Interview](#) question, "What Mass Quote Protection Parameters will your system support?"

Test Suite Test Case Post Certification

Steps of the test: Mass Quoter Execution Protection

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Mass Quoter Protection after it has been triggered.

Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 **Unlock**

Category	IP	Port
Incremental Feed A		137
Incremental Feed B	IFA_ID_37	
Snapshot	SPT_ID_37	139
Instrument Replay	IFA_ID_37	140

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. **START TEST**

Description	Status
1 Over an iLink connection, submit a two-sided Mass Quote with more than one quote from the same instrument group, each having a quantity greater than 100	
2 Receive and Process Quote Acknowledgement message	
3 Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1	
4 Receive and process Execution Report - Fill Notice message	
5 Receive and Process Quote Cancel Acknowledgement message	
6 Receive and Process Quote Acknowledgement - Reject message	
7 Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection is reset	
8 Receive and Process Quote Acknowledgement message	
9 Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group	
10 Receive and Process Quote Acknowledgement message	

Key: ● not tested ● complete ● pending ● failed

REFRESH

► **To run a Mass Quote Execution Protection test:**

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "**START TEST**" button.

Note: DO NOT select the "**START TEST**" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-MsgType=i\)](#) message with more than one quote from the same instrument group, each having a quantity greater than 100.
4. Select "Yes" or "No" to indicate whether or not your system processed the [Quote Acknowledgment \[35=b, 297-QuoteAckStatus=0 \(Accepted\)\]](#) message accepting all of the instrument quotes.
5. Submit another two-sided Mass Quote (35=i) for a different instrument in the same instrument group used in step 1.
6. Select "Yes" or "No" to indicate whether or not your system processed the following messages:
 - [Execution Report - Fill Notice](#)
 - [Quote Cancel Acknowledgment \(35=b, 9775-UnsolicitedCancelType=F \[Market Maker Protection\]\)](#)

- [Quote Acknowledgment \(35=b, 297=5 \[Rejected\], 300-QuoteRejectReason=98 \[Market Maker Protection\], 58-Text=\[Market Maker Protection\], 368-QuoteEntryRejectReason= \[Market Maker Protection\]\)](#)

7. Submit a two-sided Mass Quote (35=i) message (for the same instrument used in step 3), specifying that Mass Quote Protection should be reset (9773-MMProtectionReset=Y).
8. Select "**Yes**" or "**No**" to indicate whether or not your system processed the Quote Acknowledgment [35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes.
9. Submit a two-sided Mass Quote (35=i) message (a different instrument from the same instrument group used in step 7) with more than one quote from the same instrument group.
10. Select "**Yes**" or "**No**" to indicate whether or not your system processed the Quote Acknowledgment (35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes.

Mass Quote Traded Quantity Protection

This test verifies that your system can submit a [Mass Quote with Traded Quantity Protection](#) and reset the Mass Quote Protection after it has been triggered.

Note: This procedure refers to "first", "second", and "third" quotes on Mass Quotes. The order of quotes is determined by looking at the first repeating group starting after the first instance of tag 295-NoQuoteEntries in the message.

Note: This test is mandatory if you selected "Trade Quantity Protection" in response to the [Interview](#) question, "What Mass Quote Protection Parameters will your system support?"

Test Suite Test Case Post Certification

Steps of the test: Mass Quoter Traded Quantity Protection

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose

The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Mass Quoter Protection after it has been triggered.

Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 **Unlock**

Category	IP	Port
Incremental Feed A		137
Incremental Feed B	IFA_ID_37	
Snapshot	SPT_ID_37	139
Instrument Replay	IFA_ID_37	140

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. **START TEST**

Description		Status
1	Over an iLink connection, submit a two-sided Mass Quote with more than one quote from the same instrument group, each having a quantity greater than 100	●
2	Receive and Process Quote Acknowledgement message	●
3	Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1	●
4	Receive and process Execution Report - Fill Notice message	●
5	Receive and Process Quote Cancel Acknowledgement message	●
6	Receive and Process Quote Acknowledgement - Reject message	●
7	Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection is reset	●
8	Receive and Process Quote Acknowledgement message	●
9	Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group	●
10	Receive and Process Quote Acknowledgement message	●

Key: ● not tested ● complete ● pending ● failed

REFRESH

► **To run a Mass Quote Traded Quantity Protection test:**

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.

Note: DO NOT select the "START TEST" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-MsgType=i\)](#) message with more than one quote from the same instrument group, each having a quantity greater than 100.
4. Select "Yes" or "No" to indicate whether or not your system processed the [Quote Acknowledgment \[35=b, 297-QuoteAckStatus=0 \(Accepted\)\]](#) message accepting all of the instrument quotes.
5. Submit another two-sided Mass Quote (35=i) for a different instrument in the same instrument group used in step 1.
6. Select "Yes" or "No" to indicate whether or not your system processed the following messages:

- [Execution Report - Fill Notice](#)
- [Quote Cancel Acknowledgment \(35=b, 9775-UnsolicitedCancelType=F \[Market Maker Protection\]\)](#)
- [Quote Acknowledgment \(35=b, 297=5 \[Rejected\], 300-QuoteRejectReason=98 \[Market Maker Protection\], 58-Text=\[Market Maker Protection\], 368-QuoteEntryRejectReason= \[Market Maker Protection\]\)](#)

7. Submit a two-sided Mass Quote (35=i) message (for the same instrument used in step 3), specifying that Mass Quote Protection should be reset (9773-MMProtectionReset=Y).
8. Select "Yes" or "No" to indicate whether or not your system processed the Quote Acknowledgment [35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes.
9. Submit a two-sided Mass Quote (35=i) message (a different instrument from the same instrument group used in step 7) with more than one quote from the same instrument group.
10. Select "Yes" or "No" to indicate whether or not your system processed the Quote Acknowledgment (35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes.

Mass Quote Buy/Sell Protection

This test verifies that your system can submit a [Mass Quote with Buy/Sell Protection](#) and reset the Mass Quote Protection after it has been triggered.

Note: This procedure refers to "first", "second", and "third" quotes on Mass Quotes. The order of quotes is determined by looking at the first repeating group starting after the first instance of tag 295-NoQuoteEntries in the message.

Note: This test is mandatory if you selected "Buy/Sell" in response to the [Interview](#) question, "What Mass Quote Protection Parameters will your system support?"

Test Suite **Test Case** Post Certification

Steps of the test: Mass Quoter Buy/Sell Protection

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose

The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Mass Quoter Protection after it has been triggered.

Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 **Unlock**

Category	IP	Port
Incremental Feed A		137
Incremental Feed B	IFA_ID_37	
Snapshot	SPT_ID_37	139
Instrument Replay	IFA_ID_37	140

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. **START TEST**

Description		Status
1	Over an iLink connection, submit a two-sided Mass Quote with more than one quote from the same instrument group, each having a quantity greater than 100	●
2	Receive and Process Quote Acknowledgement message	●
3	Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1	●
4	Receive and process Execution Report - Fill Notice message	●
5	Receive and Process Quote Cancel Acknowledgement message	●
6	Receive and Process Quote Acknowledgement - Reject message	●
7	Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection is reset	●
8	Receive and Process Quote Acknowledgement message	●
9	Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group	●
10	Receive and Process Quote Acknowledgement message	●

Key: ● not tested ● complete ● pending ● failed

REFRESH

► **To run a Mass Quote Buy/Sell protection test:**

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.

Note: DO NOT select the "START TEST" button once the test process is in progress.

3. Submit a two-sided [Mass Quote \(tag 35-*MsgType*=i\)](#) message with more than one quote from the same instrument group, each having a quantity greater than 100.
4. Select "Yes" or "No" to indicate whether or not your system processed the [Quote Acknowledgment \[35=b, 297-QuoteAckStatus=0 \(Accepted\)\]](#) message accepting all of the instrument quotes.
5. Submit another two-sided Mass Quote (35=i) for a different instrument in the same instrument group used in step 1.
6. Select "Yes" or "No" to indicate whether or not your system processed the following messages:

- [Execution Report - Fill Notice](#)
- [Quote Cancel Acknowledgment \(35=b, 9775-UnsolicitedCancelType=F \[Market Maker Protection\]\)](#)
- [Quote Acknowledgment \(35=b, 297=5 \[Rejected\], 300-QuoteRejectReason=98 \[Market Maker Protection\], 58-Text=\[Market Maker Protection\], 368-QuoteEntryRejectReason=\[Market Maker Protection\]\)](#)

7. Submit a two-sided Mass Quote (35=i) message (for the same instrument used in step 3), specifying that Mass Quote Protection should be reset (9773-MMProtectionReset=Y).
8. Select "**Yes**" or "**No**" to indicate whether or not your system processed the Quote Acknowledgment [35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes.
9. Submit a two-sided Mass Quote (35=i) message (a different instrument from the same instrument group used in step 7) with more than one quote from the same instrument group.
10. Select "**Yes**" or "**No**" to indicate whether or not your system processed the Quote Acknowledgment (35=b, 297-QuoteAckStatus=0 (Accepted)] message accepting all of the instrument quotes.

Manual Order Indicator

Manual Order Indicator tests include the following:

- [Manual Order Indicator for Manual System Test](#)
- [Manual Order Indicator for ATS System Test](#)
- [Manual Order Indicator for Semi Automated System Test](#)

Manual Order Indicator for Manual System

The Manual Order Indicator for Manual System test verifies that your manual system can submit a [Mass Quote \(tag 35-
MsgType=i\)](#) message with the Manual Order Indicator.

Note: This test is mandatory if you selected "Manual" in response to the [Interview](#) question, "How will your system send orders?"

Current Testing Configuration

Company Name:	QA	Tester:	Administrator																																					
System Profile:	MassQuote_Online_help - Automated Trading System 1.3	TestSuite:	Mass Quote																																					
SenderComp :	UNASSIGN	Test Suite Status: Pre-Certification Interview: <input checked="" type="checkbox"/> Complete Test Suite Status: In Progress Mass Quote Online Help																																						
Interview Test Suite Test Case Post Certification																																								
Steps of the test: Manual Order Indicator for Manual System <p>This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.</p> <table border="1"> <tr> <td colspan="2"> Purpose The purpose of this test case is to verify how customer is using Manual Order Indicator tag. </td> </tr> <tr> <td colspan="2"> Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 Unlock <table border="1"> <tr> <td>Category</td> <td>IP</td> <td>Port</td> </tr> <tr> <td>Incremental Feed A</td> <td>IFA_ID_37</td> <td>137</td> </tr> <tr> <td>Incremental Feed B</td> <td>SPT_ID_37</td> <td>139</td> </tr> <tr> <td>Snapshot</td> <td>IFA_ID_37</td> <td>140</td> </tr> <tr> <td>Instrument Replay</td> <td></td> <td></td> </tr> </table> <p>Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.</p> </td> </tr> <tr> <td colspan="2"> Description <table border="1"> <tr> <td>1</td> <td>Over an ILink connection, submit a Mass Quote with the proper Manual Order Indicator tag.</td> <td>Status</td> </tr> <tr> <td>2</td> <td>Receive and process Quote Acknowledgement message correctly</td> <td></td> </tr> </table> </td> <td colspan="2"> START TEST </td> </tr> <tr> <td colspan="4"> Key: ● not tested ● complete ● pending ● failed </td> </tr> <tr> <td colspan="4"> REFRESH </td> </tr> </table>				Purpose The purpose of this test case is to verify how customer is using Manual Order Indicator tag.		Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 Unlock <table border="1"> <tr> <td>Category</td> <td>IP</td> <td>Port</td> </tr> <tr> <td>Incremental Feed A</td> <td>IFA_ID_37</td> <td>137</td> </tr> <tr> <td>Incremental Feed B</td> <td>SPT_ID_37</td> <td>139</td> </tr> <tr> <td>Snapshot</td> <td>IFA_ID_37</td> <td>140</td> </tr> <tr> <td>Instrument Replay</td> <td></td> <td></td> </tr> </table> <p>Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.</p>		Category	IP	Port	Incremental Feed A	IFA_ID_37	137	Incremental Feed B	SPT_ID_37	139	Snapshot	IFA_ID_37	140	Instrument Replay			Description <table border="1"> <tr> <td>1</td> <td>Over an ILink connection, submit a Mass Quote with the proper Manual Order Indicator tag.</td> <td>Status</td> </tr> <tr> <td>2</td> <td>Receive and process Quote Acknowledgement message correctly</td> <td></td> </tr> </table>		1	Over an ILink connection, submit a Mass Quote with the proper Manual Order Indicator tag.	Status	2	Receive and process Quote Acknowledgement message correctly		START TEST		Key: ● not tested ● complete ● pending ● failed				REFRESH			
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2	Receive and process Quote Acknowledgement message correctly																																							
Key: ● not tested ● complete ● pending ● failed																																								
REFRESH																																								

► **To run a Manual Order Indicator for Manual System test:**

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.

Note: DO NOT select the "START TEST" button once the test process is in progress.

3. Submit a [Mass Quote \(tag 35-MsgType=i\)](#) message with tag 1028-ManualOrderIndicator.
4. Select "Yes" or "No" to indicate whether or not your system received and processed the [Quote Acknowledgment \(35=b\)](#) message correctly.

Manual Order Indicator for ATS System

The Manual Order Indicator for ATS System test verifies that your ATS system can submit a [Mass Quote \(tag 35-MsgType=i\)](#) message with the Manual Order Indicator.

Note: This test is mandatory if you selected "ATS" in response to the [Interview](#) question, "How will your system send orders?"

Current Testing Configuration

Company Name: QA

System Profile: MassQuote_Online_Help - Automated Trading System 1.0

Tester: Unassigned Tester

TestSuite: Mass Quote

Test Suite Status:

Pre-Certification Interview:	✓ Complete
Test Suite Status:	In Progress
Mass Quote Online Help	

Interview

Test Suite

Test Case

Post Certification

Steps of the test: Manual Order Indicator for ATS System

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose	The purpose of this test case is to verify how customer is using Manual Order Indicator tag.															
<p style="margin: 0;">Selected Contract: 2GEH2 C9887,2GEH2 C9837,2GEH2 P9862 - 705 Unlock</p> <table border="1" style="width: 100%; border-collapse: collapse; margin-top: 5px;"> <thead> <tr> <th style="width: 30%;">Category</th> <th style="width: 30%;">IP</th> <th style="width: 40%;">Port</th> </tr> </thead> <tbody> <tr> <td style="padding: 2px;">Incremental Feed A</td> <td style="padding: 2px;">IFA_ID_37</td> <td style="padding: 2px;">137</td> </tr> <tr> <td style="padding: 2px;">Incremental Feed B</td> <td style="padding: 2px;">SPT_ID_37</td> <td style="padding: 2px;">139</td> </tr> <tr> <td style="padding: 2px;">Snapshot</td> <td style="padding: 2px;">IFA_ID_37</td> <td style="padding: 2px;">140</td> </tr> <tr> <td style="padding: 2px;">Instrument Replay</td> <td style="padding: 2px;"></td> <td style="padding: 2px;"></td> </tr> </tbody> </table> <p style="margin: 0; color: red;">Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.</p> <p style="text-align: right; margin: 0;">START TEST</p>		Category	IP	Port	Incremental Feed A	IFA_ID_37	137	Incremental Feed B	SPT_ID_37	139	Snapshot	IFA_ID_37	140	Instrument Replay		
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2 Receive and process Quote Acknowledgement message correctly																

REFRESH

► To run a Manual Order Indicator for ATS System test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.

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Note: DO NOT select the "START TEST" button once the test process is in progress.

3. Submit a [Mass Quote \(tag 35-MsgType=i\)](#) message with tag 1028-ManualOrderIndicator.
4. Select "Yes" or "No" to indicate whether or not your system received and processed the [Quote Acknowledgment \(35=b\)](#) message correctly.

Manual Order Indicator for Semi Automated System

The Manual Order Indicator for Semi Automated System test verifies that your semi automated system can submit a [Mass Quote \(tag 35-MsgType=i\)](#) message with the Manual Order Indicator.

Note: This test is mandatory if you selected "Semi Automated" in response to the [Interview](#) question, "How will your system send orders?"

Current Testing Configuration

Company Name:	QA	Tester:	Swadesh Kachhi	
System Profile:	MassQuote_Online_help - Automated Trading System 1.3 ▼			
SenderComp:	PD3123	UNASSIGN	TestSuite:	Mass Quote ▼
Test Suite Status: <div style="display: flex; justify-content: space-between; align-items: center;"> <div style="flex: 1;"> <p>Pre-Certification Interview: ✓ Complete</p> <p>Test Suite Status: In Progress</p> <p>Mass Quote Online Help</p> </div> </div>				

Interview
Test Case
Post Certification

Steps of the test: Manual Order Indicator for Semi Automated System

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose	<p>The purpose of this test case is to verify how customer is using Manual Order Indicator tag.</p>															
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4 Receive and process Quote Acknowledgement message correctly	●															
Key: ● not tested ● complete ● pending ● failed																

► **To run a Manual Order Indicator for Semi Automated System test:**

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1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "**START TEST**" button.

Note: DO NOT select the "**START TEST**" button once the test process is in progress.

3. Submit a [Mass Quote \(tag 35-MsgType=i\)](#) message with tag 1028-ManualOrderIndicator=Y.
4. Select "**Yes**" or "**No**" to indicate whether or not your system received and processed the [Quote Acknowledgment \(35=b\)](#) message correctly.
5. Submit a [Mass Quote \(tag 35-MsgType=i\)](#) message with tag 1028-ManualOrderIndicator=N.
6. Select "**Yes**" or "**No**" to indicate whether or not your system received and processed the [Quote Acknowledgment \(35=b\)](#) message correctly.